

ABSTRACTSIGNAL PROCESSING SYSTEM

5 A signal processing system is provided which includes one
or more receivers for receiving signals generated by a
plurality of signal sources. The system has a memory for
storing a predetermined function which gives, for a set
of input signal values, a probability density for
10 parameters of a respective signal model which is assumed
to have generated the signals in the received signal
values. The system applies a set of received signal
values to the stored function to generate the probability
density function and then draws samples from it. The
15 system then analyses the drawn samples to determine
parameter values representative of the signal from at
least one of the sources.